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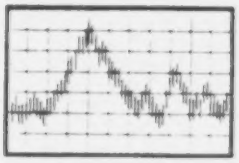

INTERNATIONAL OPEN INTEREST REPORT

AUGUST 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	AUGUST 1991	AUGUST 1992
Belgian Government Bonds		1,172
BIBOR 3 Months		734
Stock Options		12,116
BELFOX		**14,022**
Gold Options on Actuals	511,465	283,277
US$ Denominated Live Cattle	223	916
US$ d. arabica Coffee	36	1,752
US$ d. arabica Coffee Opt.		41
US$ d. robusta Coffee		100
US$ Denominated Cotton	0	
US$ Denominated Calf		178
Interest Rate		282,214
U.S. Dollar Futures	24,565	130,988
U.S. Dollar Opt. on Actuals		59,210
Bovespa Stock Index	19,980	14,277
BM&F, Brazil	556,269	772,953
DAX	29,210	64,381
BUND	20,937	71,230
Medium Term Notional Bond (BOBL)		32,482
DAX Options		867,852
BUND Options		40,716
Options on DAX Future		9,722
DTB, Germany	50,147	1,086,383
Gold Options	9,218	8,535
Dollar/Guilder Options	35,104	57,812
Dutch Gov't Bond Options	51,158	26,547
EOE Stock Index Options	129,514	154,849
Eurotop 100	635	676
Major Market Index Options	70,769	133,614
Dutch Top 5 Index	12,561	18,513
EUROPEAN OPTIONS EXCHANGE	308,959	400,546
EOE Stock Index (FTI)	13,984	10,765
Deliverable Bond (FTO)	1,202	863
Eurotop 100 Index (FET)	139	49
Dutch Top 5 Index (FT5)	782	719
US Dollar/Guilder (FUS)		1,014
FINANCIAL FUT. MKT. AMSTERDAM	16,107	13,410

OPEN INTEREST	AUGUST 1991	AUGUST 1992
Danish Government Bond 9% 1995		3,329
Danish Government Bond 9% 2000	6,703	9,586
9% 2022 Mortgage Bonds		1,884
KFX Stock Index	4,164	6,402
Danish Government Bond 9% 2000 Options	2,846	9,094
KFX Stock Index Options	6,646	16,816
Stock Options	13,514	12,892
GUARANTEE FUND DANISH OPT&FUT	**33,873**	**60,003**
DIBOR	1,405	1,325
Long Gilt	310	232
Short Gilt	190	145
ISEQ Index	17	
IRISH FUTURES & OPTIONS EXCH	**1,922**	**1,702**
Crude Palm Oil	8,108	7,473
Tin	10	9
RBD Palm Olein	0	0
Cocoa	428	125
KUALA LUMPUR COMMODITY EXCH	**8,546**	**7,607**
Financial Times Share Index	38,602	49,144
Three Mth Pound (1/2M)	137,901	268,694
Long Gilt	54,773	78,076
3 Month Ecu	5,563	12,921
Eurodollar	38,533	31,389
US T-Bond	3,376	1,619
Eurotrack 100	260	
Euroswiss	21,239	52,200
Eurolira		22,050
Yen Bond	0	
Italian Government Bond		36,411
Euromark	130,961	372,836
German Government Bund	87,289	130,045
Ecu Bond	848	0
German Government Bund Option	88,584	138,452
Italian Government Bond Option		13,188
Eurodollar Option	7,650	11,703
US T-Bond Option	406	557
Euromark Options	60,790	269,244
Long Gilt Option	20,659	45,648
Short Sterling Options	101,853	260,124
FT-SE 100 Option		218,775
Eurotrack Option		
Equity (individual) Option		501,132
LIFFE, UK	**799,287**	**2,514,208**
High Grade Aluminium	105,131	177,427
Copper - Grade A	121,846	147,237
Standard Lead	14,950	28,983
Primary Nickel	13,464	24,946
Special High Grade Zinc	27,939	65,828
Tin	7,156	11,977
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	**290,486**	**456,448**

OPEN INTEREST	AUGUST 1991	AUGUST 1992
CAC 40 Index	16,854	17,238
ECU Bond	3,165	16,239
ECU Bond Option	1,150	5,518
Notional Bond	114,372	185,920
Notional Bond Options	205,373	492,580
3 Month Pibor	48,588	80,823
3 Month Pibor Option	114,400	239,172
Potatoe	1,370	721
Sugar	13,050	10,810
Coffee	14	8
MATIF, Paris	**518,336**	**1,049,029**
MIBOR	101,910	289
3 Year Notional Bond	90,390	4,169
5 Year Notional Bond	29,070	
10 Year Notional Bond		18,104
Spanish Peseta/US Dollar		163
Spanish Peseta/Deutschemark		2,600
3 Year Notional Bond Options		1,400
10 Year Notional Bond Options		38,859
MIBOR Options		1,100
MEFF RENTA FIJA, Spain	**221,370**	**66,684**
Livestock	1,768	3,811
Livestock Options	475	5,523
MERFOX, Argentina	**2,243**	**9,334**
CAC 40 Index (Short Term) Options	91,604	68,634
CAC 40 Index (Long Term) Options		149,434
MONEP, Paris	**91,604**	**218,068**
Canadian Gov't Bond Options	1,466	3,359
Bankers Acceptance Futures 3 Months	14,705	30,392
Bankers Acceptance Futures 1 Month		1,314
Canadian Gov't Bond	4,909	6,035
Equity Options	67,689	63,258
Opt. on Canadian Gov't Bonds	224	125
MONTREAL EXCHANGE	**88,993**	**104,483**
5 Year Government Stock	12,345	15,555
5 Year Government Stock Opt.	2,967	8,728
10 Year Government Stock	89	
90 Day Bank Bill	35,451	33,142
90 Day Bank Bill Options	8,194	8,908
New Zealand Dollar	0	
New Zealand Dollar Options	0	
New Zealand Wool	56	
Forty Index		91
Forty Index Options		72
NEW ZEALAND FUTURES EXCHANGE	**59,102**	**66,496**

OPEN INTEREST	AUGUST 1991	AUGUST 1992
Gold	120	211
Eurodollar	60,603	68,442
Deutschemark	377	356
Japanese Yen	170	215
British Pound	127	167
Nikkei Stock Average	9,498	80,048
High Sulphur Fuel Oil	5,496	5,713
Gasoil	158	4,671
Euroyen	43,526	119,727
Euromark	920	815
Eurodollar Options	311	2,258
Euroyen Options	13,020	11,522
Nikkei Option		40,243
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**134,326**	**334,388**
Swiss Market Index	8,993	10,445
ETOP	170	
5 Year Swiss Franc		12,751
3 Month Euro Swiss Franc	6,209	4,556
Swiss Government Bond		7,041
ETOP Option	4,768	
Swiss Market Index Opt.	209,001	256,257
SOFFEX, Switzerland	**229,141**	**291,050**
Interest Rate Options	4,007	1,050
OMX (Index) Options	101,772	99,298
GEMx Options	3,560	0
STOCKHOLM OPTIONS EXCHANGE	**109,339**	**100,348**
All Ordinaries Share Price Index	10,869	10,911
Fifty Leaders Share Price Index		0
90 Day Bank Bills	203,164	263,874
3 Year Treasury Bonds	62,088	106,100
10 Year Treasury Bonds	90,403	79,688
Live Cattle (Cash Set)	127	3
Wool (Cash Set)	78	163
All Ordinaries Share Price Index Options	37,271	31,621
Fifty Leaders Share Price Index Options		0
90 Day Bank Bill Options	113,986	166,269
3 Year Treasury Bond Options	10,503	40,884
10 Year Treasury Bond Option	71,787	89,324
SYDNEY FUTURES EXCHANGE	**600,276**	**788,837**
TSE 35 Index	1,380	2,320
TSE 35 Options	10,264	9,714
Silver Options	77	22
TORONTO FUTURES EXCHANGE	**11,721**	**12,056**

OPEN INTEREST	AUGUST 1991	AUGUST 1992
Wheat	8,327	8,035
Oats	2,694	5,054
Thunder Bay Barley	5,987	4,182
Western Barley	1,252	2,820
Rye	1,434	1,625
Flax Seed	6,358	6,624
Canola/Rape Seed	25,851	25,228
Wheat Options		798
Canola Options		2,937
WINNIPEG COMMODITY EXCHANGE	**51,903**	**57,303**
Red Beans	6,326	6,357
Imported Soybeans	24,583	14,416
***HOKKAIDO GRAIN EXCHANGE**	**30,909**	**20,773**
Hang Seng Index	4,458	8,415
3-MONTH HIBOR	101	1
Sugar	824	0
Hang Seng Comm.&Ind.Sub-Index	3	1
Hang Seng Properties Sub-Index		1
Hang Seng Finance Sub-Index		1
Hang Seng Utilities Sub-Index		1
HONG KONG FUTURES EXCHANGE	**5,386**	**8,420**
Red Beans	10,442	6,347
Imported Soybeans	20,791	20,203
Corn		10,321
***KANMON COMMODITY EXCHANGE**	**31,233**	**36,871**
Red Beans	6,562	4,651
Imported Soybeans	22,232	36,418
***KOBE GRAIN EXCHANGE**	**28,794**	**41,069**
Raw Silk	9,001	7,274
***KOBE RAW SILK EXCHANGE**	**9,001**	**7,274**
Rubber (RSS3)	56,691	31,901
***KOBE RUBBER EXCHANGE**	**56,691**	**31,901**
Dried Cocoon	21,593	20,448
***MAEBASHI DRIED COCOON EXCH**	**21,593**	**20,448**
Red Beans	21,623	40,355
Imported Soybeans	16,575	18,802
***NAGOYA GRAIN & SUGAR EXCHANGE**	**38,198**	**59,157**
Cotton Yarn (40S)	45,695	29,873
Staple Fiber Yarn (Dull)	12	488
Wool Yarn	5,659	2,301
***NAGOYA TEXTILE EXCHANGE**	**51,366**	**32,662**
Red Beans	78,481	112,478
Imported Soybeans	72,431	85,767
***OSAKA GRAIN EXCHANGE**	**150,912**	**198,245**

OPEN INTEREST	AUGUST 1991	AUGUST 1992
Nikkei Index Futures	211,422	166,809
Nikkei Index Options	124,044	162,061
***OSAKA SECURITIES EXCHANGE**	**335,466**	**328,870**
Raw Sugar	131,462	62,389
***OSAKA SUGAR EXCHANGE**	**131,462**	**62,389**
Wool Yarn	19,276	7,535
Cotton Yarn (20S)	18,040	28,789
Cotton Yarn (40S)	29,028	19,930
***OSAKA TEXTILE EXCHANGE**	**66,344**	**56,254**
Gold	238,227	227,723
Silver	51,880	13,015
Platinum	407,224	250,408
Palladium		10,190
Rubber	92,516	77,438
Cotton Yarn	86,047	64,293
Woolen Yarn	2,375	859
***TOKYO COMM EXCHANGE INDUSTRY**	**878,269**	**643,926**
American Soybeans	238,143	281,220
Chinese Soybeans	42	
Red Beans	195,258	232,666
Corn		28,792
American Soybean Options	0	5,130
***TOKYO GRAIN EXCHANGE**	**433,443**	**547,808**
3 Month Euroyen	342,972	540,201
1 Year Euroyen		1,280
3 Month Eurodollar	392	
US Dollar–Japanese Yen Curr.	2,100	4,601
3 Month Euroyen Options	62,245	55,102
***TOKYO INTL FINANCIAL FUT EXCH**	**407,709**	**601,184**
Yen Gov't Bond (10 Yr)	167,879	164,571
Yen Gov't Bond (10 Yr) Opt	36,071	30,365
Yen Gov't Bond (20 Yr)	287	132
US T–Bond Futures	2,536	800
TOPIX Stock Index	37,239	28,752
TOPIX Stock Index Options	20	20
***TOKYO STOCK EXCHANGE**	**244,032**	**224,640**
Raw Sugar	329,116	146,432
***TOKYO SUGAR EXCHANGE**	**329,116**	**146,432**
Dried Cocoon	23,739	18,843
***TOYAHASHI DRIED COCOON EXCH**	**23,739**	**18,843**
Raw Silk	8,140	15,130
***YOKOHAMA RAW SILK EXCHANGE**	**8,140**	**15,130**

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request.